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(c_j, b_i, a_{ij})

a_{ij}

Stochastic zero – one programming

Abstract

zero - one programming case from integer linear programming where the variable's are equal to zero or one, the decision factor uses this kind from programming when he meets him problems of the kind yes or no.

The stochastic zero-one programming construction formed is used when one or all parameters of model(c_j, b_i, a_{ij}) are random variable taken mathematical distribution.

In this research we discuss stochastic zero-one programming problem where (a_{ij}) random variable (construction and solution) and use it in practical application on some vegetative crops in Iraq.

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Email : ali_alzubiadi@yahoo.com

2008/ 12/ 24 :

2008/ 1/30 :

Integer Linear)

(Programming

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Integer Linear Programming

(3,4)

:2-1

(LP)

(ILP)

	(LP)
(ILP)	()
:	
(Pure integer programming)	-1
.	
(Mixed integer programming)	-2
.	
Zero – One Programming	3-1
(3,4) -	

Integer Linear Programming

:

$$x_j = \begin{cases} 1 & \text{إذا كان القرار } i \text{ هو نعم} \\ 0 & \text{إذا كان القرار } j \text{ هو لا} \end{cases} \dots\dots\dots(1)$$

(ILP)

:

$$\begin{aligned} x_i &\leq 1 \\ x_j &\geq 0 \end{aligned} \dots\dots\dots(2)$$

: (ILP)

$$\sum_{j=1}^n x_j = 1 \dots\dots\dots(3)$$

:

$$\sum_{j=1}^n x_j \leq 1 \quad \text{.....(4)}$$

x_K

x_J

$$x_k \leq x_j$$

(2)

:4-1

Stochastic zero – one programming

: -

$$Max (orMin) Z = \sum_{j=1}^n c_j x_j$$

s.t

$$\sum_{j=1}^n a_{ij} x_j \leq (or \geq) b_i \quad i = 1, 2, \dots, m$$

$$\sum_{j=1}^n x_j = 1$$

$x_j \geq 0$ and integer

$b_i , c_j , a_{ij} ,$

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$$P_r(\sum_{j=1}^n a_{ij} x_j \leq b_i) \geq u_i \quad i = 1, 2, \dots, m \quad \dots\dots\dots(5)$$

$$P_r \left(\frac{\sum a_{ij} x_j - U_i(x)}{v_i(x)} \leq \frac{b_i - U_i(x)}{v_i(x)} \right) \geq u_i$$

$$\phi \left(\frac{b_i - U_i(x)}{v_i(x)} \right) \geq u_i \Rightarrow \frac{b_i - U_i(x)}{v_i(x)} \geq \phi^{-1}(u_i) = \tau_u$$

$$b_i - U_i(x) \geq v_i(x) \tau_u \quad \dots\dots\dots(6)$$

$$U_i(\chi) = \sum_{j=1}^n M_{ij} \chi_j \quad \text{Mean}$$

$$v_i(\chi) = \left(\sum_{j=1}^n S_{ij}^2 \chi_j^2 \right)^{1/2} \quad \text{Variance}$$

$$\tau_u = 0 \quad a_{ij} \sim N(M, \sigma^2) \quad u_i = 0.50$$

$$U_i(x) \leq b_i$$

$$P_r \left(\sum_{j=1}^n a_{ij} x_j \geq b_i \right) \geq u_i \quad i = 1, 2, \dots, n$$

$$P_r \left(\frac{\sum_{j=1}^n a_{ij} x_j - U_i(x)}{v_i(x)} \geq \frac{b_i - U_i(x)}{v_i(x)} \right) \geq u_i$$

$$R \left(\frac{b_i - U_i(x)}{v_i(x)} \right) \geq u_i$$

:

$$\frac{b_i - U_i(x)}{v_i(x)} \leq \phi^{-1}(1 - u_i) = \tau_N$$

$$u_i = 0.50 \quad a_{ij} \sim N(M, \sigma^2)$$

Application Side

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6-4

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,0.0002 ,0.002 ,0.02)

(,

(0.00002

construct of model : 6-1

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Variables -1

- .0.02 : χ_1
- .0.002 : χ_2
- .0.0002 : χ_3
- .0.00002 : χ_4
- : χ_5

Function of Target -2

$Max \quad Z = 78\chi_1 + 80.5\chi_2 + 78.5\chi_3 + 80.2\chi_4 + 81.3\chi_5$

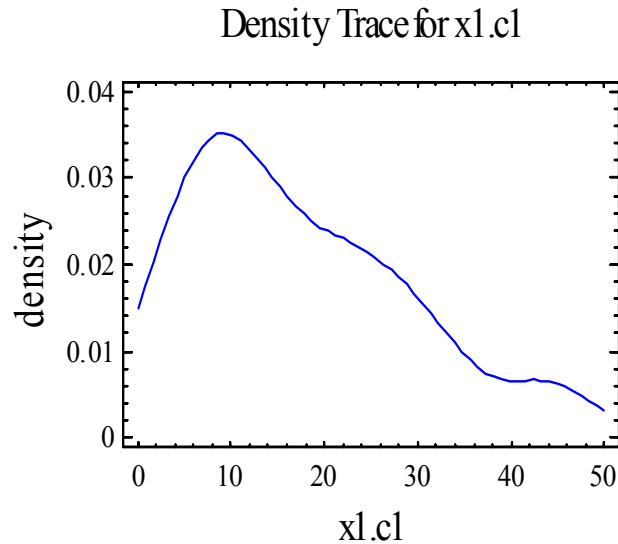
Constraints -3

a_{1j}

:

6.2	5.9	13.5	26.8	12.9	5.5	25.9	23.9	11	42.3	a_{11}
10.1	8.4	13.6	31.7	20.3	11.7	26.6	24.2	11.7	39.4	a_{12}
9.7	9	12.5	32.2	20	12.4	31.7	23.7	15.6	39.8	a_{13}
9.1	10.1	12	31.2	22.8	17	25.6	23.6	37.6	40.6	a_{14}
8	18	25.1	41.3	19.5	13.9	21.9	25.9	31.4	41	a_{15}

Statgraph



Analysis Summary

Data variable: x1.c1 (a₁₁)
 10 values ranging from 5.5 to 42.3

Fitted normal distribution:

mean = 17.39
 standard deviation = 12.012

Goodness-of-Fit Tests for a₁₁

Chi-Square Test

Lower Limit	Upper Limit	Observed Frequency	Expected Frequency	Chi-Square
at or below	14.3468	6	4.00	1.00
14.3468	20.4332	0	2.00	2.00
above	20.4332	4	4.00	0.00

.Insufficient data to conduct Chi-Square test

Estimated Kolmogorov statistic DPLUS = 0.226974

Estimated Kolmogorov statistic DMINUS = 0.161124

Estimated overall statistic DN = 0.226974

Approximate P-Value = 0.681514

EDF Statistic	Value	Modified Form	P-Value
Kolmogorov-Smirnov D	0.226974	0.776493	>0.10*
Anderson-Darling A ²	0.492879	0.540935	0.1652*

*Indicates that the P-Value has been compared to tables of critical values
 .specially constructed for fitting the currently selected distribution
 .Other P-values are based on general tables and may be very conservative

The StatAdvisor

This pane shows the results of tests run to determine whether a11
 can be adequately modeled by a normal distribution. The chi-square
 .test was not run because the number of observations was too small
 Since the smallest P-value amongst the tests performed is greater
 than or equal to 0.10, we can not reject the idea that a11 comes
 .from a normal distribution with 90% or higher confidence

" " (a₁₁)

%90

(0.226974) Kolmogorov-Smirnov

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D_{0.10,10}=0.369

Density Trace for x2.c1

Analysis Summary

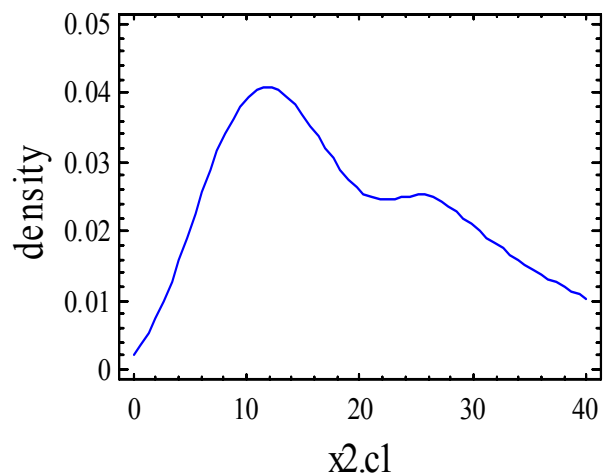
Data variable: x2.c1(a₁₂)

10 values ranging from 8.4 to 39.4

Fitted normal distribution:

mean = 19.77

standard deviation = 10.4633



Analysis Summary

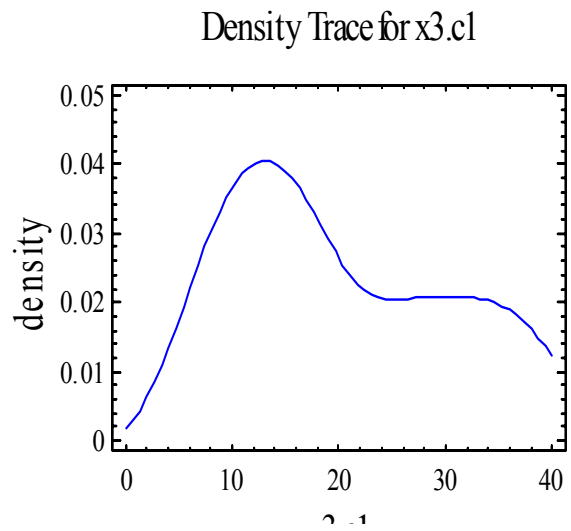
Data variable: x3.c1(a₁₃)

10 values ranging from 9.0 to 39.8

Fitted normal distribution:

mean = 20.66

standard deviation = 10.7887



Analysis Summary

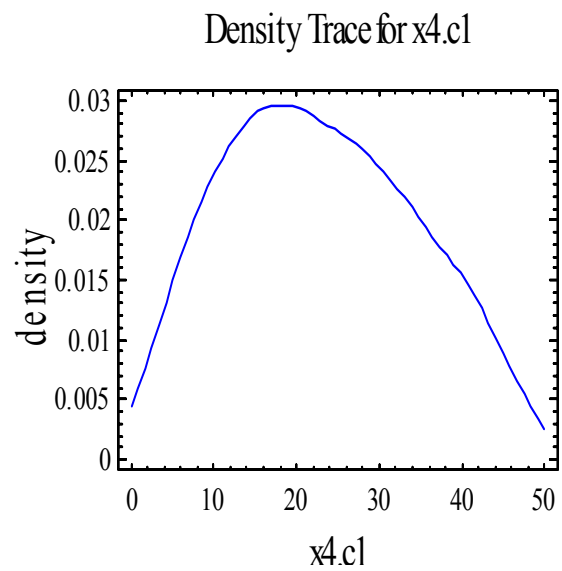
Data variable: x4.c1(a₁₄)

10 values ranging from 9.1 to 40.6

Fitted normal distribution:

mean = 22.96

standard deviation = 11.1252



Analysis Summary

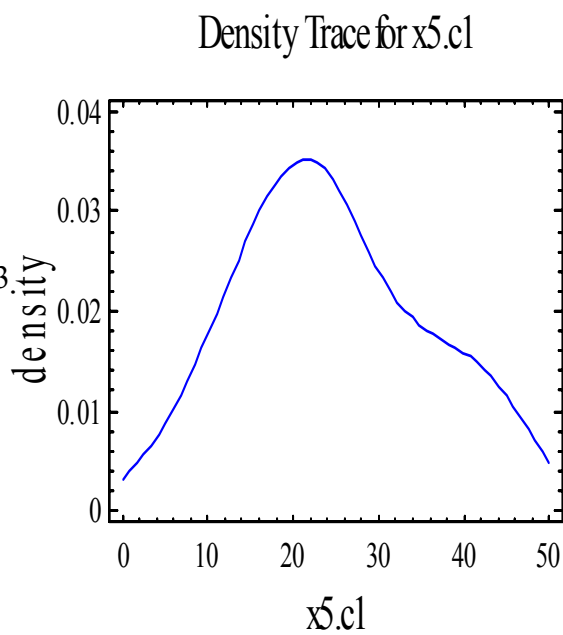
Data variable: x5.c1(a₁₅)

10 values ranging from 8.0 to 41.3

Fitted normal distribution:

mean = 24.6

standard deviation = 10.8676



$$: u_i=0.50$$

$$17.39\chi_1 + 19.77\chi_2 + 20.66\chi_3 + 22.96\chi_4 + 24.6\chi_5 \leq 27.18$$

27.18

a_{2j}

:(15)

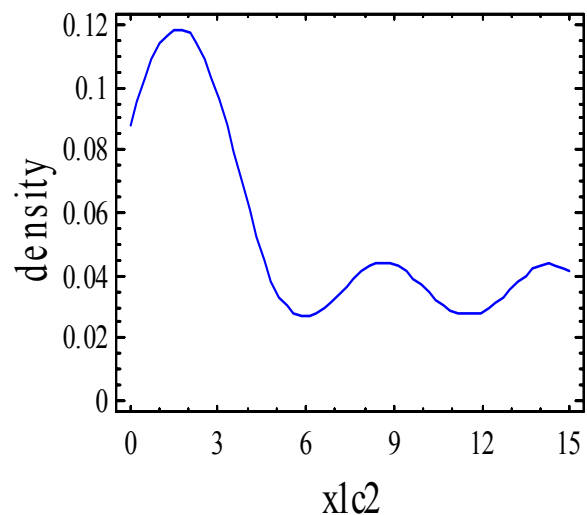
0.7	1.8	3.3	13.9	8.9	2.6	0.7	8.4	1.1	14.7	a_{21}
1.5	2.7	3.4	21.4	14.2	8.9	0.8	6.9	0.9	12.8	a_{22}
1.3	3.3	3.4	22.7	13.9	8.2	1	8.7	1.3	14	a_{23}
1	4.9	3.1	22.6	15	15.2	0.7	8.3	4.4	14.9	a_{24}
1.5	9	4.1	25.6	19.9	7.8	1	9.2	3.3	15.1	a_{25}

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Statgraph

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Density Trace for x1c2



Analysis Summary

Data variable: x1.c2(a_{21})

10 values ranging from 0.7 to 14.7

Fitted normal distribution:

mean = 5.61

standard deviation = 5.45109

Analysis Summary

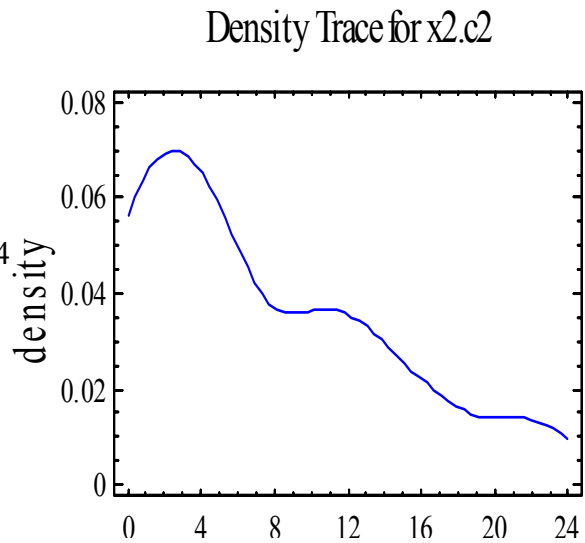
Data variable: x2.c2(a₂₂)

10 values ranging from 0.8 to 21.4

Fitted normal distribution:

mean = 7.35

standard deviation = 6.93289



Analysis Summary

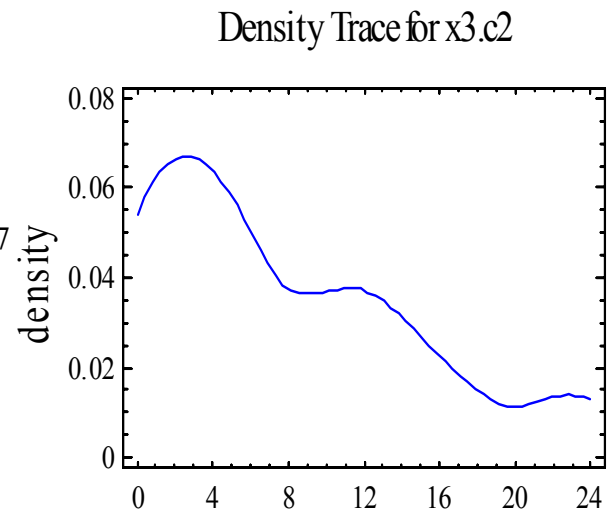
Data variable: x3.c2(a₂₃)

10 values ranging from 1.0 to 22.7

Fitted normal distribution:

mean = 7.78

standard deviation = 7.21862



Analysis Summary

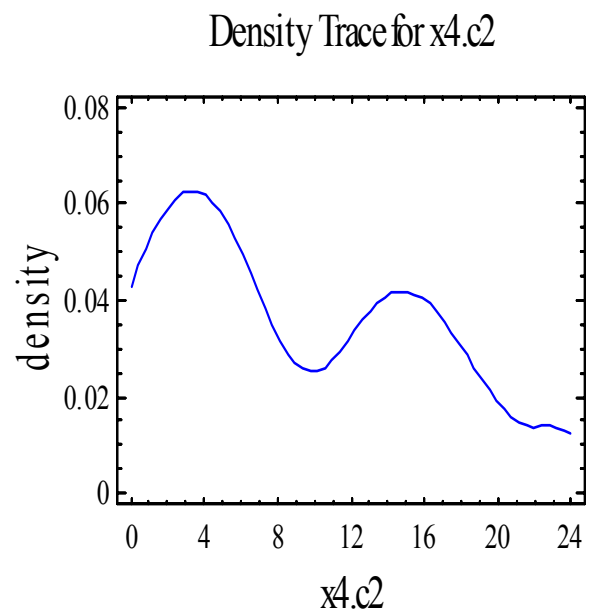
Data variable: x4.c2(a₂₄)

10 values ranging from 0.7 to 22.6

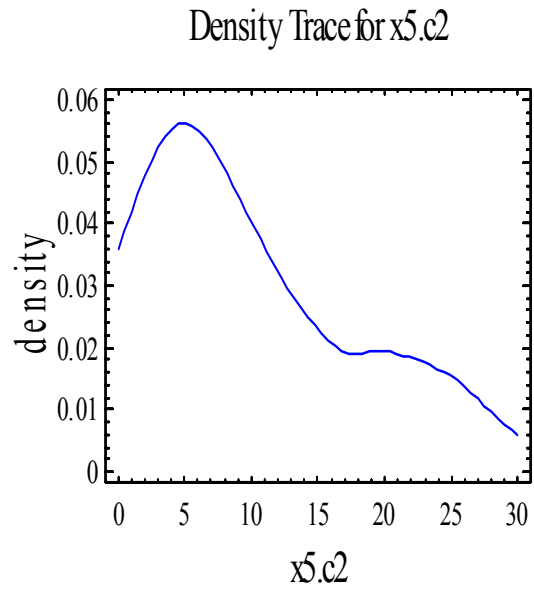
Fitted normal distribution:

mean = 9.01

standard deviation = 7.45631



Analysis Summary
 Data variable: x5.c2(a₂₅)
 10 values ranging from 1.0 to 25.6
 Fitted normal distribution:
 mean = 9.65
 standard deviation = 8.20288



: u_i=0.50

$$5.61\chi_1 + 7.35\chi_2 + 7.78\chi_3 + 9.01\chi_4 + 9.65\chi_5 \leq 10.49$$

a_{3j}

:

2.4	7	9.4	10.8	3.2	1.9	6.1	3.9	4.3	17.3	a ₃₁
8.5	10	11	15.9	11.3	8.9	5.2	5.5	4.3	18.7	a ₃₂
8.9	13.1	10.6	16.7	10.5	10.6	6.6	6.1	4.7	19.7	a ₃₃
9.1	16.1	9	16	12.5	14.2	6	7.2	21.2	19.3	a ₃₄
12	8	8.6	19.5	10.5	5.5	13.6	2.7	12.1	10.5	a ₃₅

Statgraph

Analysis Summary

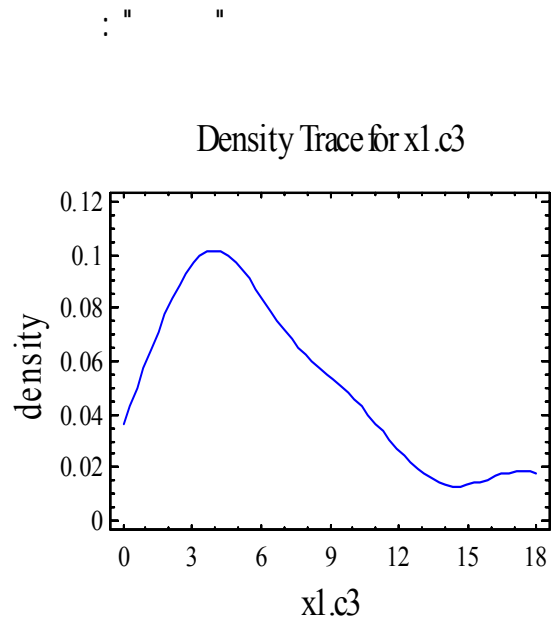
Data variable: x1.c3(a₃₁)

10 values ranging from 1.9 to 17.3

Fitted normal distribution:

mean = 6.63

standard deviation = 4.76376



Analysis Summary

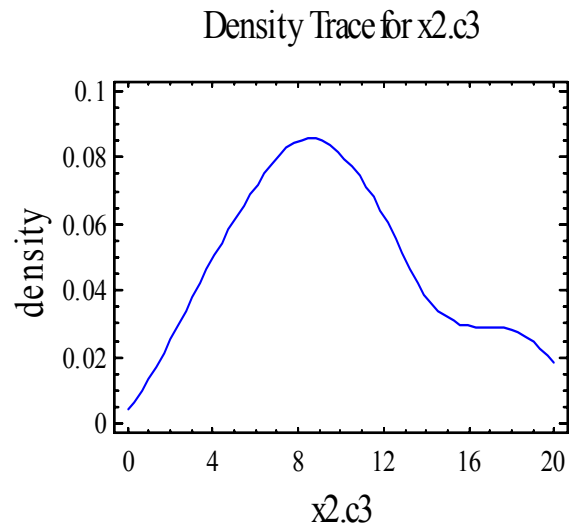
Data variable: x2.c3(a₃₂)

10 values ranging from 4.3 to 18.7

Fitted normal distribution:

mean = 9.93

standard deviation = 4.62338



Analysis Summary

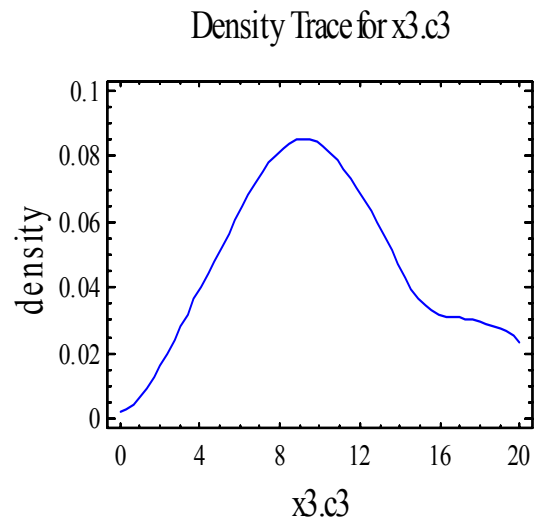
Data variable: x3.c3(a₃₃)

10 values ranging from 4.7 to 19.7

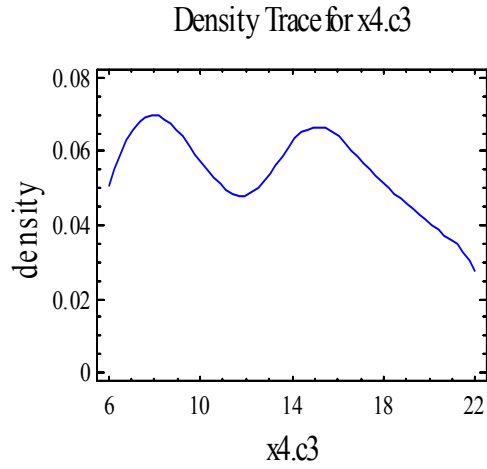
Fitted normal distribution:

mean = 10.75

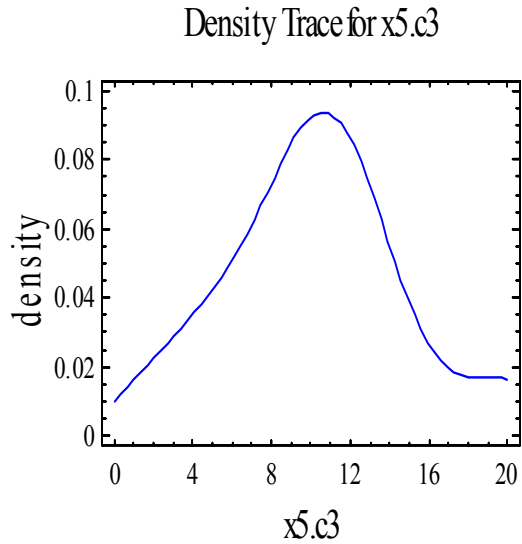
standard deviation = 4.7141



Analysis Summary
 Data variable: x4.c3(a₃₄)
 10 values ranging from 6.0 to 21.2
 Fitted normal distribution:
 mean = 13.06
 standard deviation = 5.1752



Analysis Summary
 Data variable: x5.c3(a₃₅)
 10 values ranging from 2.7 to 19.5
 Fitted normal distribution:
 mean = 10.3
 standard deviation = 4.60338



: u_i=0.50

$$6.63\chi_1 + 9.93\chi_2 + 10.75\chi_3 + 13.06\chi_4 + 10.3\chi_5 \leq 14.7$$

a_{4j}

:(15)

0.1	1.4	1	1.9	0.5	1.8	0.3	2	0.4	9.3	a ₄₁
0.4	3.2	1.2	4	1.8	2.2	0.2	3.2	0.5	9.6	a ₄₂
0.3	3.6	1.5	4.3	1.7	2.3	0.3	2.6	0.6	8.8	a ₄₃
0.4	4.3	1.5	5.1	2.5	4.2	0.2	3.5	2	10	a ₄₄
0.4	1.2	1.2	3.8	2.9	1.5	1.3	1.4	1.6	9.7	a ₄₅

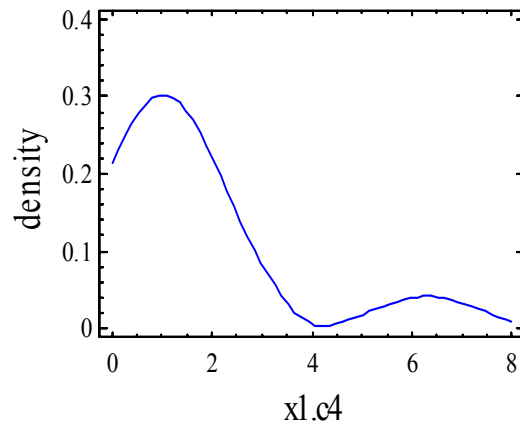
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Statgraph

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Density Trace for x1.c4

Analysis Summary
 Data variable: x1.c4(a₄₁)
 10 values ranging from 0.1 to 6.3
 Fitted normal distribution:
 mean = 1.57
 standard deviation = 1.80619



Analysis Summary

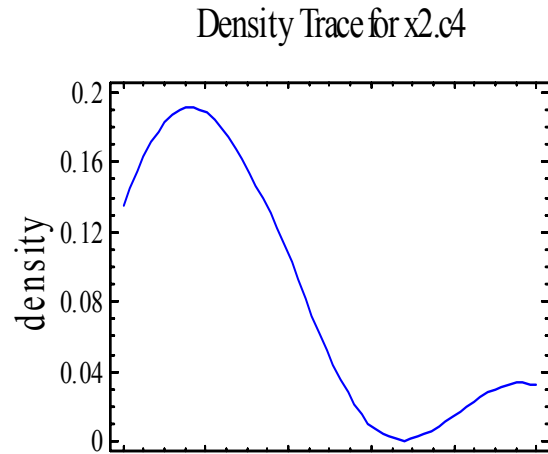
Data variable: x2.c4(a₄₂)

10 values ranging from 0.2 to 8.8

Fitted normal distribution:

mean = 2.63

standard deviation = 2.77



Analysis Summary

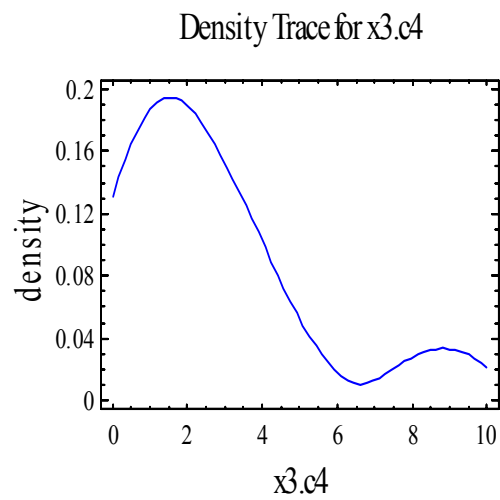
Data variable: x3.c4(a₄₃)

10 values ranging from 0.3 to 8.8

Fitted normal distribution:

mean = 2.606

standard deviation = 2.56531



Analysis Summary

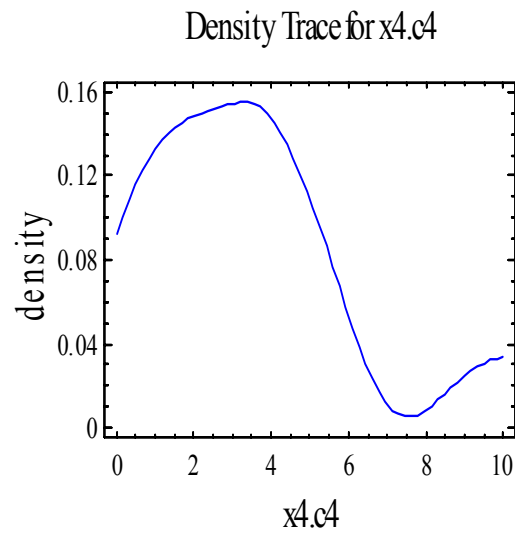
Data variable: x4.c4(a₄₄)

10 values ranging from 0.2 to 10.0

Fitted normal distribution:

mean = 3.37

standard deviation = 2.85815



Analysis Summary

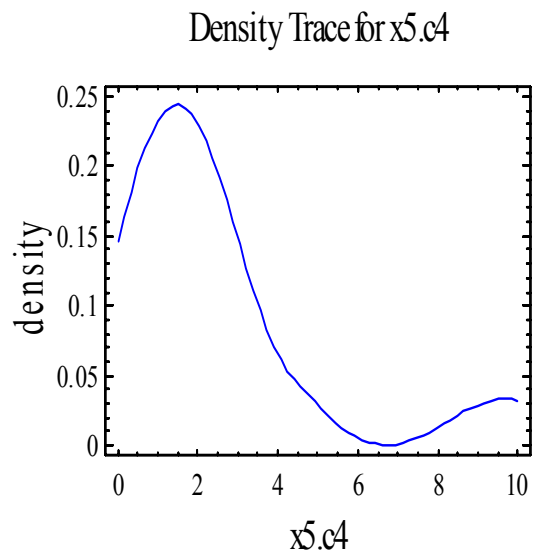
Data variable: x5.c4(a₄₅)

10 values ranging from 0.4 to 9.7

Fitted normal distribution:

mean = 2.5

standard deviation = 2.70678



$$1.57\chi_1 + 2.63\chi_2 + 2.606\chi_3 + 3.37\chi_4 + 2.5\chi_5 \leq 3.52 \quad : u_i=0.50$$

:

$$x_1 + x_2 + x_3 + x_4 + x_5 = 1$$

$$x_1, x_2, x_3, x_4, x_5 \geq 0 \text{ and integer}$$

:

$$\text{Max } Z = 78x_1 + 80.5x_2 + 78.5x_3 + 80.2x_4 + 81.3x_5$$

S.t

$$17.39x_1 + 19.77x_2 + 20.66x_3 + 22.96x_4 + 24.6x_5 \leq 27.18$$

$$5.61x_1 + 7.35x_2 + 7.78x_3 + 9.01x_4 + 9.65x_5 \leq 10.49$$

$$6.63x_1 + 9.93x_2 + 10.75x_3 + 13.06x_4 + 10.3x_5 \leq 14.7$$

$$1.57x_1 + 2.63x_2 + 2.606x_3 + 3.37x_4 + 2.5x_5 \leq 3.52$$

$$x_1 + x_2 + x_3 + x_4 + x_5 = 1$$

$$x_1, x_2, x_3, x_4, x_5 \geq 0 \text{ and integer}$$

solution of model**: 7-1**

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Win QSB

$$x_1, x_2, x_3, x_4 = 0$$

$$x_5 = 1$$

$$Z = 81.3$$

Conclutions**:8-1**

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2. Sengupte,jatik.-1972- Stochastic programming , method and application , north – Holland publishing company.
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4. Liebrman & Hillier – 1990 – Introduction the operational Research – Holden – Day , Inc.